

Irish Stock Exchange Daily Bond Index Report

Wednesday 25 March, 2015

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Bond Indices Performance

Index	Close Value 25-Mar-2015	Previous Close Value 24-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.51	123.57	-0.053%	0.54%	2.42%	2.42%	23.51%	6.34	6.30	0.68
All Bond Index (Return)	198.23	198.31	-0.043%	0.77%	3.28%	3.28%	98.23%	6.34	6.30	0.68
Under 3 Bond Index (Clean)	96.30	96.32	-0.025%	-0.21%	-0.74%	-0.74%	-3.70%	1.66	1.66	0.00
Under 3 Bond Index (Return)	142.68	142.70	-0.012%	0.12%	0.32%	0.32%	42.68%	1.66	1.66	0.00
Under 5 Bond Index (Clean)	109.14	109.16	-0.018%	-0.07%	0.02%	0.02%	9.14%	2.99	2.99	0.05
Under 5 Bond Index (Return)	165.55	165.56	-0.007%	0.23%	1.01%	1.01%	65.55%	2.99	2.99	0.05
Under 10 Bond Index (Clean)	119.13	119.18	-0.039%	0.06%	1.04%	1.04%	19.13%	5.09	5.07	0.45
Under 10 Bond Index (Return)	186.13	186.18	-0.028%	0.31%	1.89%	1.89%	86.13%	5.09	5.07	0.45
5 Plus Bond Index (Clean)	134.95	135.05	-0.075%	0.91%	4.03%	4.03%	34.95%	8.38	8.31	0.81
5 Plus Bond Index (Return)	223.33	223.47	-0.066%	1.11%	4.79%	4.79%	123.33%	8.38	8.31	0.81
10 Plus Bond Index (Clean)	150.26	150.54	-0.187%	2.11%	7.72%	7.72%	50.26%	18.00	17.77	1.27
10 Plus Bond Index (Return)	260.63	261.10	-0.182%	2.24%	8.45%	8.45%	160.63%	18.00	17.77	1.27

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.28	4.97	217	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.92	4.30	341	109.21	0.00	8,132	8,532	8881
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.23	2.38	158	116.61	0.00	6,389	7,298	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.02	1.95	158	117.97	0.00	9,256	10,738	10918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.31	3.38	280	121.69	0.00	7,700	9,110	9370
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.23	2.55	158	128.78	0.00	6,767	8,541	8714
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.35	4.20	341	125.56	0.00	11,609	14,087	14576
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.84	2.16	158	128.01	0.00	8,252	10,385	10563
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.39	0.02	10	102.41	0.00	4,000	4,095	4096
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.87	0.05	5	125.93	0.00	5,480	6,897	6900
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.46	0.07	7	123.53	0.00	8,137	10,046	10051
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.00	0.18	12	144.17	0.00	11,745	16,913	16934
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.10	0.88	134	119.98	0.00	4,925	5,866	5909
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.32	0.19	35	114.51	0.00	5,000	5,716	5726

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Bond Index Constituent

Clean Price Performance			Index Price 25-Mar-2015	Previous Index Price 24-Mar-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.28	103.31	-0.024%	-0.509%	-1.842%	-1.842%	0.00	0.39	0.39
IE0006857530	0685753	4.6 Treas Bnd 2016	104.92	104.95	-0.030%	-0.278%	-1.000%	-1.000%	0.00	1.02	1.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.23	114.25	-0.018%	-0.119%	-0.421%	-0.421%	0.00	2.42	2.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.02	116.04	-0.019%	0.016%	0.294%	0.294%	0.00	3.33	3.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.31	118.32	-0.008%	0.051%	0.605%	0.605%	0.06	3.87	3.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.23	126.25	-0.017%	-0.056%	0.533%	0.533%	0.13	4.11	4.10
IE0034074488	3407448	4.5 Treas Bnd 2020	121.35	121.40	-0.042%	-0.064%	0.979%	0.979%	0.25	4.53	4.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.84	125.94	-0.075%	-0.036%	0.421%	0.421%	0.31	4.98	4.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.39	102.46	-0.066%	0.648%			0.45	6.81	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.87	125.95	-0.059%	0.377%	3.147%	3.147%	0.57	7.13	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.46	123.58	-0.091%	0.558%	4.552%	4.552%	0.69	8.01	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.00	144.03	-0.023%	0.413%	4.606%	4.606%	0.79	8.32	8.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.10	119.23	-0.107%	2.591%	11.197%	11.197%	1.03	12.87	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.32	114.63	-0.270%	8.215%			1.41	23.29	22.96

Return Price Performance			Index Price 25-Mar-2015	Previous Index Price 24-Mar-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.26	108.26	-0.002%	0.105%	0.030%	0.030%	0.00	0.39	0.39
IE0006857530	0685753	4.6 Treas Bnd 2016	109.21	109.23	-0.017%	0.033%	0.022%	0.022%	0.00	1.02	1.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.61	116.61	-0.005%	0.220%	0.702%	0.702%	0.00	2.42	2.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.97	117.98	-0.008%	0.288%	1.202%	1.202%	0.00	3.33	3.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.69	121.68	0.002%	0.307%	1.458%	1.458%	0.06	3.87	3.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.78	128.79	-0.004%	0.273%	1.626%	1.626%	0.13	4.11	4.10
IE0034074488	3407448	4.5 Treas Bnd 2020	125.56	125.60	-0.031%	0.193%	1.814%	1.814%	0.25	4.53	4.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.01	128.09	-0.064%	0.244%	1.351%	1.351%	0.31	4.98	4.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.41	102.48	-0.064%	0.575%			0.45	6.81	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.93	125.99	-0.051%	-2.440%	0.687%	0.687%	0.57	7.13	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.53	123.63	-0.083%	-1.963%	2.299%	2.299%	0.69	8.01	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.17	144.19	-0.012%	-2.976%	1.559%	1.559%	0.79	8.32	8.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.98	120.10	-0.101%	2.722%	11.690%	11.690%	1.03	12.87	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.51	114.81	-0.265%	8.346%			1.41	23.29	22.96